



Backtest #32395 · BWB · EVO_EVOEVOEVOE_v777

ROI	Sharpe	Win Rate	Max Drawdown
+12.27%	1.00	33.3%	-9.20%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The strategy delivered a positive return of 12.27 percent with a Sharpe ratio of 1.00, indicating acceptable risk adjusted performance for the period. However, the 33.3 percent win rate suggests the system relies heavily on a few large gains to offset frequent losses, which is a fragile edge. With only three total trades, the sample size is statistically negligible, meaning these results are likely driven by variance rather than a consistent market advantage. The 9.20 percent maximum drawdown is manageable but could quickly erode confidence if the low win rate persists in a larger sample. The immediate next step is to extend the backtest period or increase the trade frequency to establish statistical significance before considering live

ADDITIONAL METRICS

CAGR	12.27%
Sortino Ratio	0.77
Turnover	5.97x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$11230.33